

AMSTERDAM NOTICE NO. 14/017

Issue Date: 8 October 2014

Effective Date: 9 October 2014

APPOINTMENT OF LIQUIDITY PROVIDERS FOR THE EURONEXT SOUTHERN EUROPEAN BANKS INDEX NR OPTIONS CONTRACT

PRICE LIMITS FOR THE EURONEXT SOUTHERN EUROPEAN BANKS INDEX NR OPTIONS CONTRACT

Executive Summary

This Notice informs Members of the appointment of Liquidity Providers in respect of the Euronext® Southern European Banks Index NR Options Contract (OSB) on and from 9 October 2014 and invites Members to apply for outstanding Liquidity Provider vacancies.

In addition, this Notice informs Members of the applicable Price Limits for the OSB.

1. Amsterdam Notice [No.14/014](#), issued on 17 September 2014, informed Members of the introduction of the Euronext Southern European Banks Index NR Options Contract (OSB) on and from 9 October 2014 and invited Members to apply for participation in the relevant Liquidity Provider Programme (the Programme).
2. Subject to the completion of the legal agreement, this Notice confirms the appointment of Susquehanna International Securities Limited as Primary Market Maker for OSB, on and from 9 October 2014 until the close of business on 30 October 2015. Such appointment is subject to standard contractual terms.
3. Full details of all Liquidity Provider obligations in respect of the Programme are available on the Euronext website at <https://derivatives.euronext.com/elps> (under the Stock Options and Amsterdam headings).
4. In addition, Members are invited to apply for any vacant Liquidity Provider positions. Full details of the Liquidity Provider roles and obligations in respect of the Programme, and the associated forms, are available on the Euronext website at <https://derivatives.euronext.com/elps> (under the Stock Options and Amsterdam headings)
5. For further information in respect of Liquidity Provider roles for the OSB Contract, Members should refer to Info-Flashes No. [IF140917DE_2](#) and [IF140917DE_3](#), issued on 17 September 2014.

6. Euronext furthermore announces that the following price limits shall apply to the OSB Contract. Price Limits are applied on each side of the reference price (“PLRP”) as shown in the table below.

Euronext [®] Southern European Banks Index NR Options (≤ 9 months)							
For Series having a Premium of:							
≤ 25	> 25 - ≤ 50	> 50 - ≤ 75	> 75 - ≤ 100	> 100 - ≤ 150	> 150 - ≤ 200	> 200 - < 500	> 500
PLRP +/- € 5	PLRP +/- € 15	PLRP +/- € 20	PLRP +/- € 25	PLRP +/- € 30	PLRP +/- € 40	PLRP +/- € 50	PLRP +/- € 75

For further information in relation to this Notice, Members should contact:

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